

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh dari faktor internal yang diukur dengan menggunakan rasio keuangan yang terdiri dari Net Profit Margin dan Earning Per Share. faktor eksternal yang diukur dengan menggunakan Tingkat Suku Bunga dan inflasi terhadap harga saham. Obyek yang digunakan dalam penelitian ini merupakan perusahaan food and beverage yang terdaftar di Bursa Efek Indonesia (BEI) periode 2013-2017.

Teknik pengambilan sampel menggunakan Purposive Sampling, berdasarkan kriteria yang telah ditentukan maka diperoleh sampel sebanyak 11 perusahaan. Metode analisis data yang digunakan adalah analisis regresi linear berganda dengan menggunakan aplikasi SPSS 22.

Berdasarkan hasil pengujian menggunakan uji t, menunjukkan bahwa Net Profit Margin dan Earning Per Share berpengaruh positif signifikan terhadap harga saham. Sedangkan Tingkat Suku Bunga dan Inflasi berpengaruh positif tidak signifikan terhadap harga saham pada perusahaan food and beverage yang terdaftar di Bursa Efek Indonesia (BEI) periode 2013-2017.

Kata Kunci: Harga Saham, Net Profit Margin, Earning Per Share, Tingkat Suku Bunga, Inflasi

ABSTRACT

This research aimed to analyze of internal influences as measured using financial ratios consisting of Net Profit Margin and Earning Per Share. And the influences of external factors measured by Interest rates and Inflation on the shares price. While, the population was food and beverage companies which were listed on Indonesia Stock Exchange (IDX) 2013-2017.

The data collection technique used purposive sampling, in which the sample was based on criteria given. In line with, there were 11 companies as sample. Moreover, the data analysis technique used multiple linear regression with SPSS 22.

Based on the research result, using t-test, concluded Net Profit Margin and Earning Per Share had positive and significant effect on the shares price. On the other hand, the interest rate and inflation had positive but insignificant effect on the shares price of food and beverage companies which were listed on Indonesia Stock Exchange (IDX) 2013-2017.

Keywords: Shares Price, Net Profit Margin, Earning Per Share, Interest Rate, Inflation



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